

calculating a capital market index within the country by combining said weighted indexes[, said capital market index for use as a portfolio manager].

7. (Amended) A method of arranging the capital market securities within a country into a single index which approximates the activities of the securities in the marketplace[, the method] comprising the steps of:

determining a stock index for a country;

determining a bond index for the country;

determining a money market index for the country;

computing a weighting factor for each said index;

applying said weighting factor to each said index to compute corresponding weighted indexes; and

calculating a capital market index by combining said weighted indexes[, said capital market index for use as a portfolio manager].

8. (Amended) The method of claim 7 in which [the] said stock index is computed by assembling a stock portfolio, said stock portfolio comprised of either all or a selected portion of all marketable equity securities; calculating the present day market value for [each] said marketable equity securities, said market value calculated by multiplying the number of outstanding shares of [each assembled] said marketable equity securities by the price at said present day; calculating the market capitalization of said stock portfolio by summing the market values of [each assembled] said marketable equity [security] securities; selecting an initial period divisor; and calculating the equity market index by dividing said market capitalization by the initial period divisor.

9. (Amended) The method of claim 8 in which [the] said stock portfolio is assembled by computing the market capitalization of each individual stock[, said market capitalization computed] comprising said stock portfolio by multiplying the number of outstanding shares of each individual stock by the price of each individual stock; arranging said stocks into industry groups; and selecting a representative number of market captilizations for said stocks from each said industry group.

10. (Amended) The method of claim 8 wherein [the] said stock portfolio is assembled by computing the market capitalization of each individual stock[, said market capitalization computed] by multiplying the number of outstanding shares of each individual stock by the price of each individual stock; selecting 90% of the 500 largest capitalized stocks; and selecting 10% of the smallest cap stocks.

11. (Amended) The method of claim 7 in which [the] said bond index is determined by assembling a bond portfolio[, said bond portfolio] comprised of one or more of the following securities:

all of the U.S. Treasury and federal agency issues with maturity in excess of one year,

the most recent investment grade corporate bonds with representation by maturity of \$100 million minimum,

representative and liquid (or daily traded) mortgage-backed securities, and

representative asset backed securities;

calculating the present day market value of [the selected] said bond portfolio[, said present day market value computed] by multiplying the present day price of each security by the amount of each [bond] security outstanding after prepayment and repurchases and adding the amount of interest each [bond] security has accrued; summing the market value of the individual [bonds] securities; selecting an initial period divisor; and calculating the bond market index by dividing said present day market value by [the] said initial period divisor.

12. (Amended) The method of claim 11 wherein [the stock] said bond portfolio further comprises high yield bonds and municipal securities.

13. (Amended) The method of claim 7 wherein [the] said money market index is determined by [selecting the] assembling a money market portfolio[, said portfolio] comprised of one or more of the following instruments:

100% of the U.S. Treasury and Federal Agency Issues with a maturity of less than one year,

the most recent commercial paper (dealer and directly replaced),

the banker's acceptances with representation by maturity, and

corporate issues with a maturity of less than one year;

calculating the present day market value of each instrument in said money market portfolio by multiplying the present day price of each said instrument by the amount outstanding after prepayments and repurchases and adding accrued interest of each instrument; computing the total market value of the money market portfolio by summing the market value of the individual instruments; selecting an initial period divisor; and calculating the money market index by dividing said present day market value by [the] said initial period divisor.

18. (Amended) The method of claim 7 wherein said weighting factor indexes are calculated by [computing] obtaining the Bond Index Market Value, the Equity Index Market Value

and the Money Market Index Value; computing the weighting factor divisor, said weighting factor divisor being the sum of the Bond Index Market Value, the Equity Index Market Value, and the Money Market Index Value; and computing the weighting factors by dividing each said index by said weighting factor divisor.

21. (Amended) The method of claim 7 [in which] additionally comprising recalculating the index [is recalculated] as the government revises earlier released data for research and analytical use by obtaining revised government data regarding earlier released data relevant to securities used in the generation of the market index[; recalculating the index at the earlier date; and computing a revised index at each subsequent time period leading to the present].